



Trusted archives for scholarship

- [Login](#)
- [Help](#)
- [Contact Us](#)

Update on
System

Browse of the JSTOR

Your access to JSTOR provided by United States Patent and
Trademark Office

Basic Search Article Locator

PARTICIPATE

RESOURCES

JSTOR

[Search](#)
[Help](#)

Search for

 - OR -

☐ search within these
results

- Articles
- Images in JSTOR
- Images in ARTstor

Results 1-25 of 810 for << A linear programming approximation for the general portfolio analysis problem >>

 Sort by
 Display:
Page 1 of 33 [Previous](#) | [Next](#)Go to page
☐ Select/unselect all

☐ Save citation(s) (Requires login)

☐ 1.

- [Developments in Linear and Integer Programming](#) [K. Darby-Dowman, J. M. Wilson](#) [The Journal of the Operational Research Society, Vol. 53, No. 10, Special Issue: Applications and Developments in Mathematical Programming \(Oct., 2002\), pp. 1065-1071](#) [Article Information](#) [Page of First Match PDF](#) [Export this Citation](#)

☐ 2.

- [Sensitivity Analysis for](#) [Michael J. Best](#) [Management Science, Vol. 37, No. 8](#) [Article Information](#)

☐ 3. [Mean-Variance Portfolio Problems](#) [Robert R. Graver](#) (Aug., 1991), pp. 980-989 [Page of First](#) [Match PDF](#) [Export this](#) [Citation](#)

☐ 4. [The Linear Programming Approach to Approximate Dynamic Programming](#) [G. P. De Farias, B. Van Roy](#) *Operations Research*, Vol. 51, No. 6 (Nov. - Dec., 2003), pp. 850-865 [Article](#) [Information](#) [Page of First](#) [Match PDF](#) [Export this](#) [Citation](#)

☐ 5. [Robust Solutions in Stochastic Linear Programming](#) [Jati K. Sengupta](#) *The Journal of the Operational Research Society*, Vol. 42, No. 10 (Oct., 1991), pp. 857-870 [Article](#) [Information](#) [Page of First](#) [Match PDF](#) [Export this](#) [Citation](#)

☐ 6. [Worst-Case Value-at-Risk and Robust Portfolio Optimization: A Conic Programming Approach](#) [Francois Oustry, Laurent El Ghazouli, Maksim Oks](#) *Operations Research*, Vol. 51, No. 4 (Jul. - Aug., 2003), pp. 543-556 [Article](#) [Information](#) [Page of First](#) [Match PDF](#) [Export this](#) [Citation](#)

☐ 7. [Optimal Portfolios Using Linear Programming Models](#) [C. Papachristodoulou, E. Dotsis](#) *The Journal of the Operational Research Society*, Vol. 55, No. 11 (Nov., 2004), pp. 1169-1177 [Article](#) [Information](#) [Page of First](#) [Match PDF](#) [Export this](#) [Citation](#)

☐ 8. [Understanding Linear Programming Modeling through an Examination of the Early Papers on Model Formulation](#) [Frederic H. Murphy, Venkat Panchanadam](#) *Operations Research*, Vol. 45, No. 3 (May - Jun., 1997), pp. 341-356 [Article](#) [Information](#) [Page of First](#) [Match PDF](#) [Export this](#) [Citation](#)

☐ 9. [Portfolio Selection: A Compromise Programming Solution](#) [Enrique Ballsteros, Carlos Romero](#) *The Journal of the Operational Research Society*, Vol. 47, No. 11 (Nov., 1996), pp. 1377-1386 [Article](#) [Information](#) [Page of First](#) [Match PDF](#) [Export this](#) [Citation](#)

- Mean-
Absolute
Deviation
Portfolio
Optimization
Model and its
Applications
to Tokyo
 - Hiroshi
Kono,
Hiroaki
Yamazaki
 - Management
Science, Vol.
37, No. 5
(May, 1991),
pp. 519-531
 - Article
Information
Page of First
Match PDF
Export this
Citation

10. Stock Market

- A Minimax
Portfolio
Selection Rule
with Linear
Programming
Solution
 - Martino
R.
Young
 - Management
Science, Vol.
44, No. 5
(May, 1998),
pp. 673-683
 - Article
Information
Page of First
Match PDF
Export this
Citation

11.

- Comparison
of
Alternative
Utility
Functions in
Portfolio
Selection
 - J. G.
Kallberg,
W. I.
Ziemba
 - Management
Science, Vol.
29, No. 11
(Nov., 1983),
pp. 1257-
1276
 - Article
Information
Page of First
Match PDF
Export this
Citation

12. Problems

- Decision
Problems under
Risk and
Chance
Constrained
Programming:
Dilemmas in
 - Andrew J.
Hogan,
James G.
Morris,
Howard E.
Thompson
 - Management
Science, Vol.
27, No. 6
(Jun., 1981),
pp. 698-716
 - Article
Information
Page of First
Match PDF
Export this
Citation

13. the Transition

- A Linear
Programming
Algorithm for
Mutual Fund
Portfolio
Selection
 - William
E.
Sharpe
 - Management
Science, Vol.
13, No. 7,
Series A,
Sciences
(Mar., 1967),
pp. 499-510
 - Article
Information
Page of First
Match PDF
Export this
Citation

14.

- Frontiers of
Stochastically
Nondominated
Portfolios
 - Andrzej
Ruszczyński,
Robert J.
Vanderbei
 - Econometrica,
Vol. 71, No. 4
(Jul., 2003),
pp. 1287-1297
 - Article
Information
Page of First
Match PDF
Export this
Citation

15.

- The General
Mean-
Variance
Portfolio
Selection
Problem
and
Discussion
 - Harry M.
Markowitz,
R. Lacey,
J. Pyman, M.
A. H.
Gempster,
R. G.
Tompkins
 - Philosophical
Transactions:
Physical
Sciences and
Engineering,
Vol. 347, No.
1684,
Mathematical
Models in
 - Article
Information
Page of First
Match PDF
Export this
Citation

- ☐ 16. Finance (Jun. 15, 1994), pp. 543-549
- o [Large-Scale Nonlinear Network Models and Their Application](#) [Fon S. Dembo](#) [John M. Mulvey](#) [Stavros A. Zenios](#) [Operations Research, Vol. 37, No. 3 \(May - Jun., 1989\), pp. 353-372](#) [Article Information](#) [Page of First](#) [Match PDF](#) [Export this Citation](#)
- ☐ 17. Formulation of the Russell-Yasuda Kasai Financial Planning Model [David B. Carlson](#) [William Ziemba](#) [Operations Research, Vol. 46, No. 4 \(Jul. - Aug., 1998\), pp. 433-449](#) [Article Information](#) [Page of First](#) [Match PDF](#) [Export this Citation](#)
- ☐ 18. Dynamic Portfolio Selection of NPD Programs Using Marginal Returns [Christoph H. Loch](#) [Stylanos Kavadias](#) [Management Science, Vol. 48, No. 10 \(Oct., 2002\), pp. 1227-1241](#) [Article Information](#) [Page of First](#) [Match PDF](#) [Export this Citation](#)
- ☐ 19. A New Linear Programming Approach to Bond Portfolio Management [Ehud L. Ronn](#) [The Journal of Financial and Quantitative Analysis, Vol. 22, No. 4 \(Dec., 1987\), pp. 439-466](#) [Article Information](#) [Page of First](#) [Match PDF](#) [Export this Citation](#)
- ☐ 20. A Linear Programming Approximation for the General Portfolio Analysis Problem [William F. Sharpe](#) [The Journal of Financial and Quantitative Analysis, Vol. 6, No. 5 \(Dec., 1971\), pp. 1263-1275](#) [Article Information](#) [Page of First](#) [Match PDF](#) [Export this Citation](#)
- ☐ 21. A Hierarchical Goal-Programming Approach to Reverse Resource Allocation in Institutions of Higher Learning [Carol B. Dinnie](#) [N. K. Kwak](#) [The Journal of the Operational Research Society, Vol. 37, No. 1 \(Jan., 1986\), pp. 59-66](#) [Article Information](#) [Page of First](#) [Match PDF](#) [Export this Citation](#)
- ☐ 22. An Integer Programming [Bruce Easland](#) [Management Science, Vol.](#) [Article information](#)

☐ 23. [Algorithm for](#) 20, No. 10, [Page of First](#)
[Portfolio](#) [Application](#) [Match PDF](#)
[Selection](#) Series (Jun., [Export this](#)
1974), pp. [Citation](#)
1376-1384

☐ 24. [Expected](#) [Aharon](#) [Management](#) [Article](#)
[Utility, Penalty](#) [Ben-Tal](#) [Science, Vol.](#) [Information](#)
[Functions, and](#) [Marc](#) 32, No. 11 [Page of First](#)
[Duality in](#) [Teboulle](#) (Nov., 1986), [Match PDF](#)
[Stochastic](#) pp. 1445- [Export this](#)
[Nonlinear](#) 1466 [Citation](#)
[Programming](#)

☐ 25. [Beta in](#) [Roberto](#) [Management](#) [Article](#)
[Linear Risk](#) [R.](#) [Science, Vol.](#) [Information](#)
[Tolerance](#) [Gruer](#) 31, No. 11 [Page of First](#)
[Economies](#) (Nov., 1985), [Match PDF](#)
pp. 1390- [Export this](#)
1402 [Citation](#)

☐ [Generalized](#) [James](#) [Operations](#) [Article](#)
[Chebychev](#) [E.](#) [Research,](#) [Information](#)
[Inequalities:](#) [Smith](#) Vol. 43, No. [Page of First](#) [Previous](#) | [Next](#)
[Theory and](#) 5 (Sep. - [Match PDF](#) \geq
[Applications](#) Oct., 1995), [Export this](#)
[In Decision](#) pp. 807-825 [Citation](#)
[Analysis](#)

Go to page



JSTOR is a not-for-profit organization that serves and is supported by the scholarly community.

[Terms and Conditions](#) | [Privacy Policy](#) | [Accessibility](#)

© 2000-2008 JSTOR. All Rights Reserved. JSTOR® and the JSTOR logo are registered trademarks.

your access to JSTOR provided by
United States Patent and Trademark Office